

FIG. 1

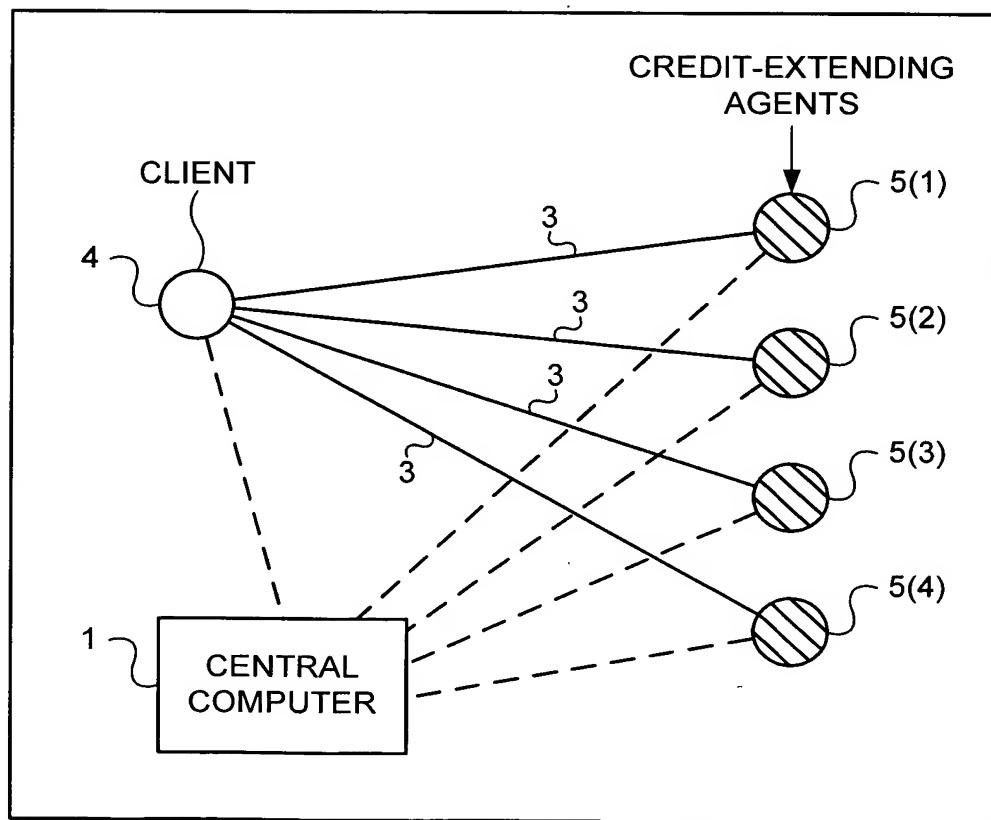


FIG. 2

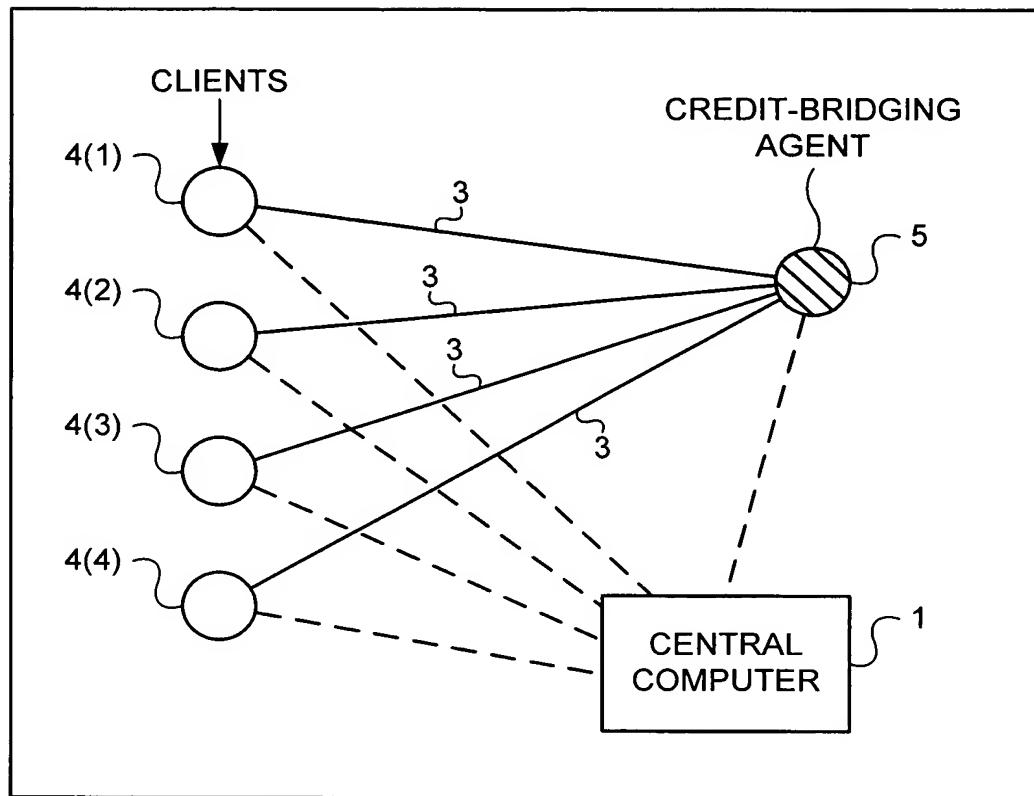


FIG. 3

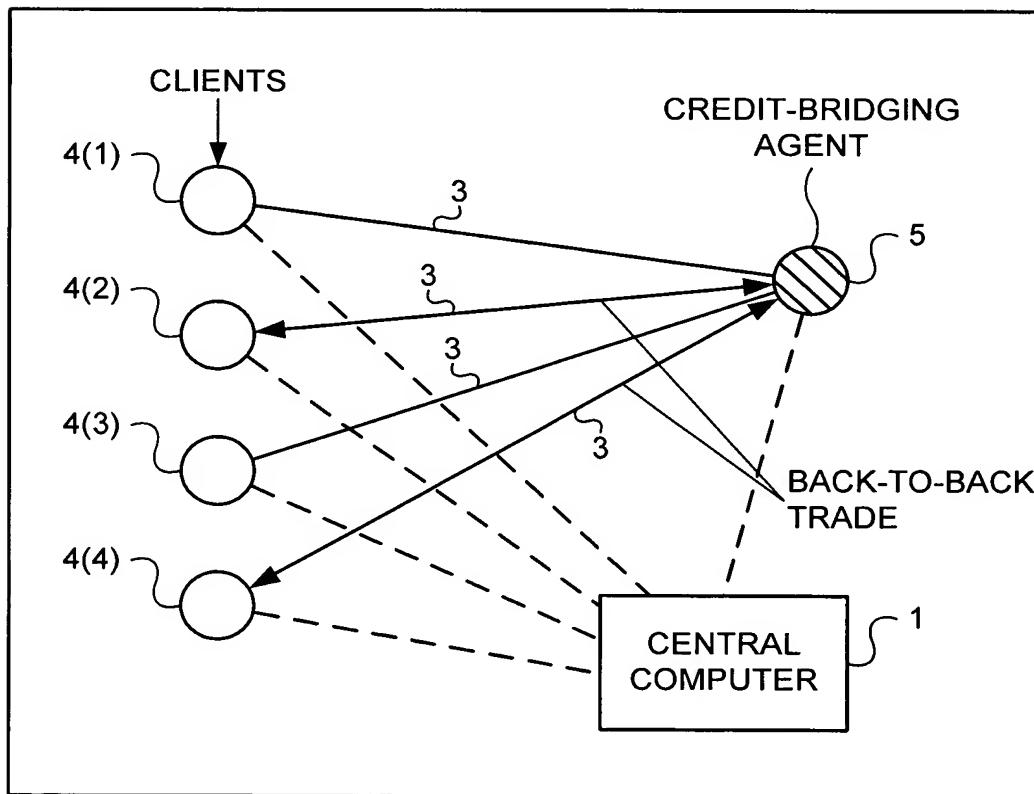


FIG. 4

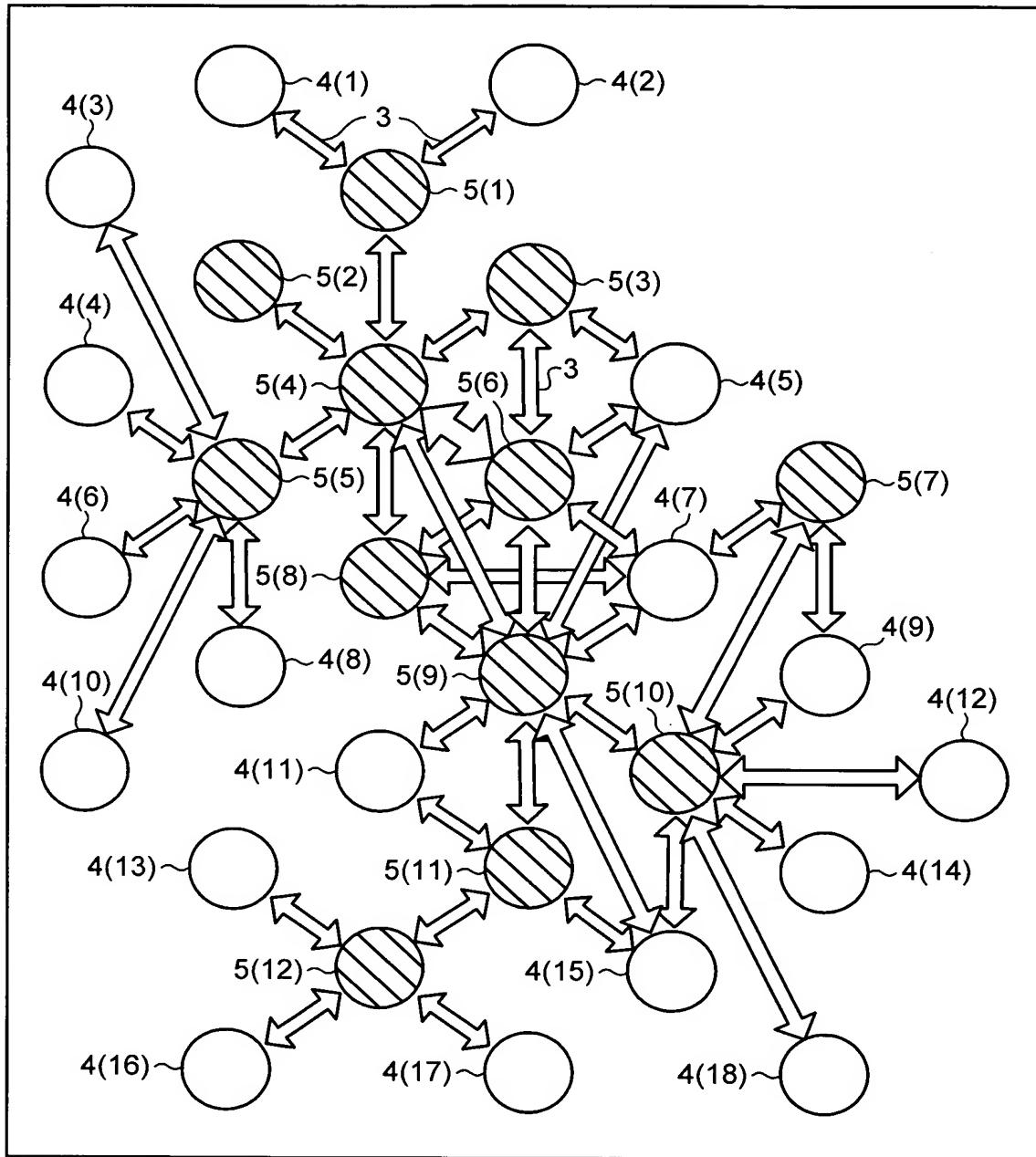


FIG. 5

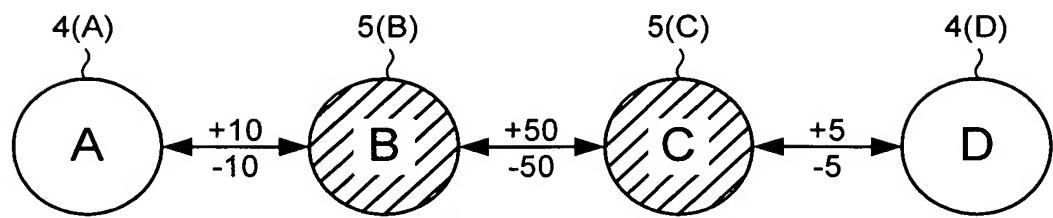


FIG. 6

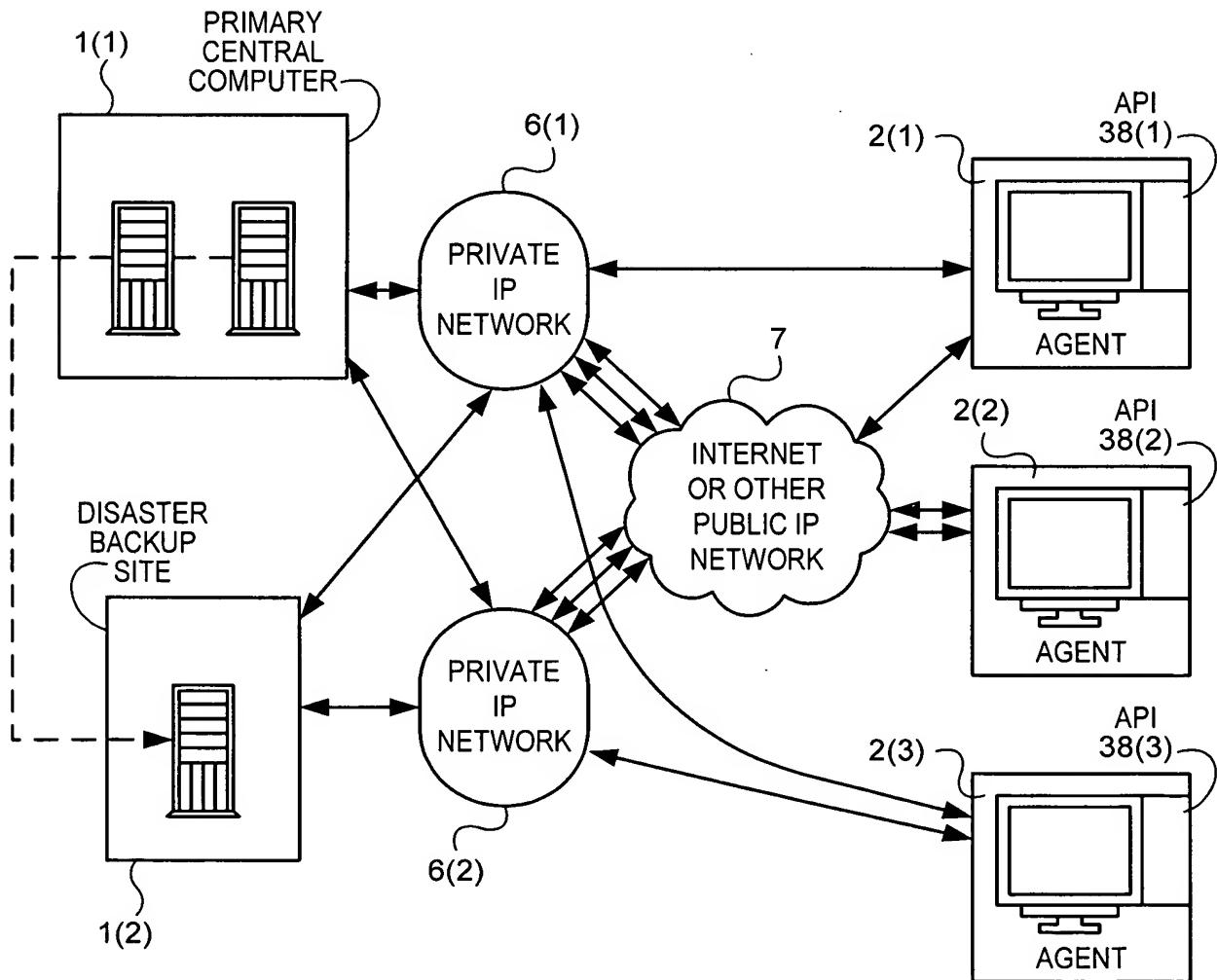


FIG. 7

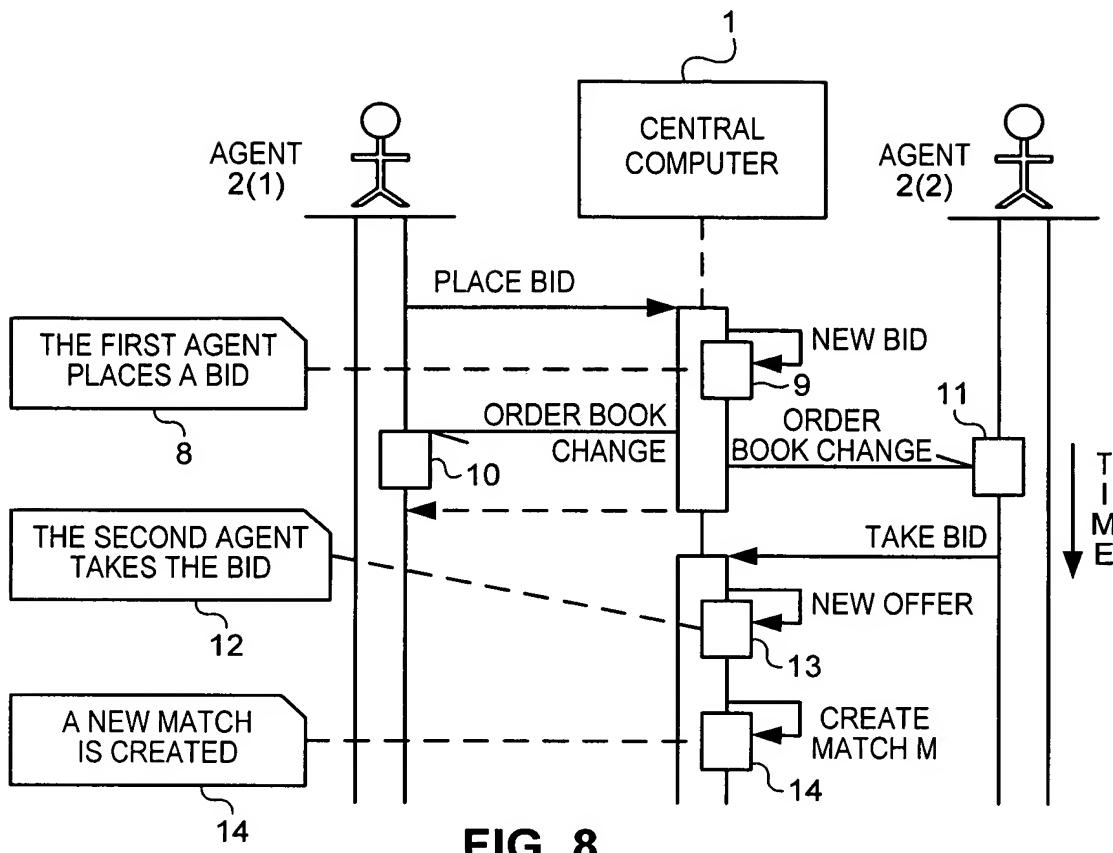


FIG. 8

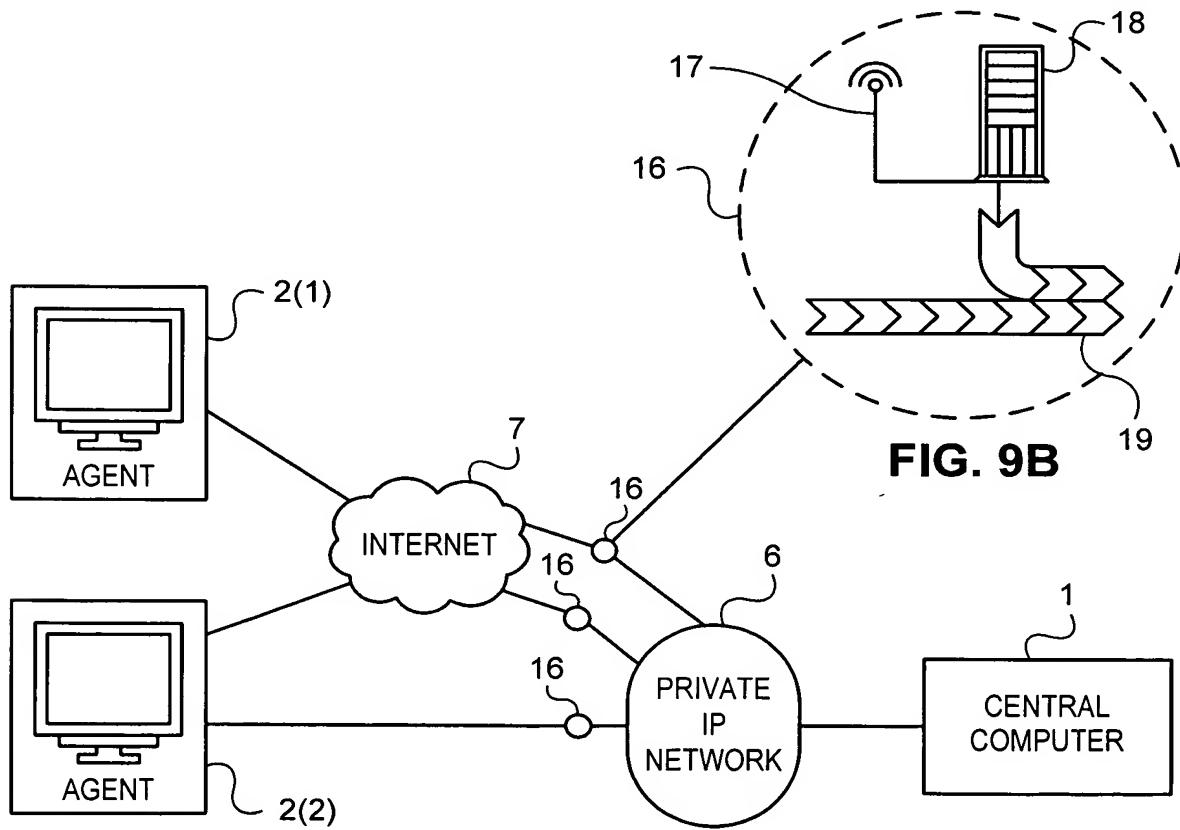


FIG. 9B

FIG. 9A

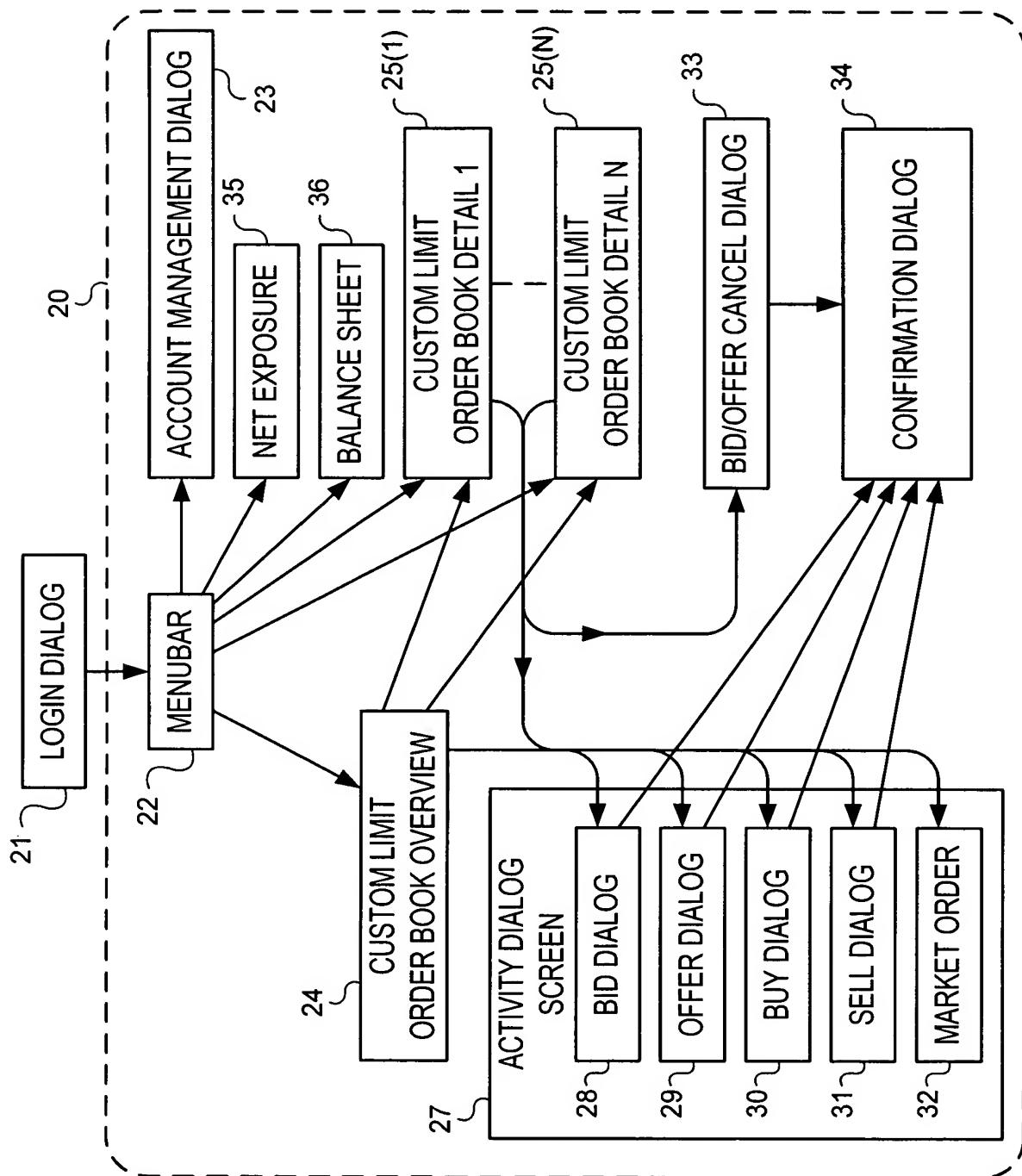


FIG. 11

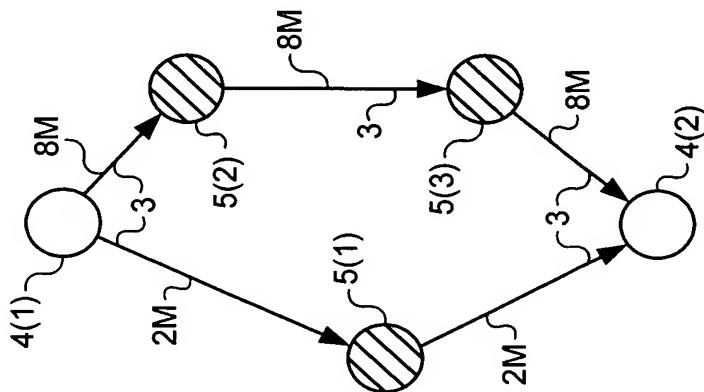


FIG. 10

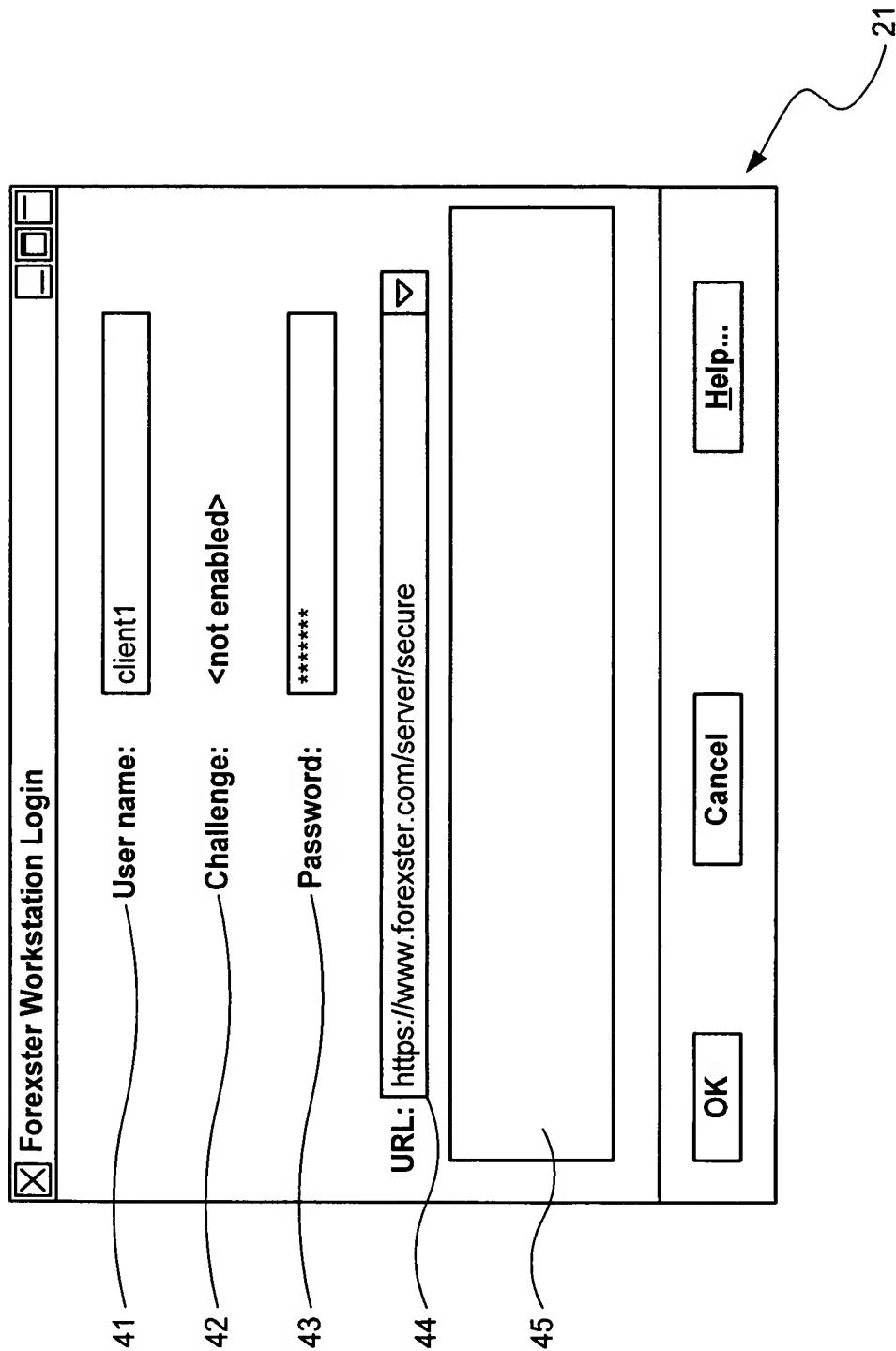


FIG. 12

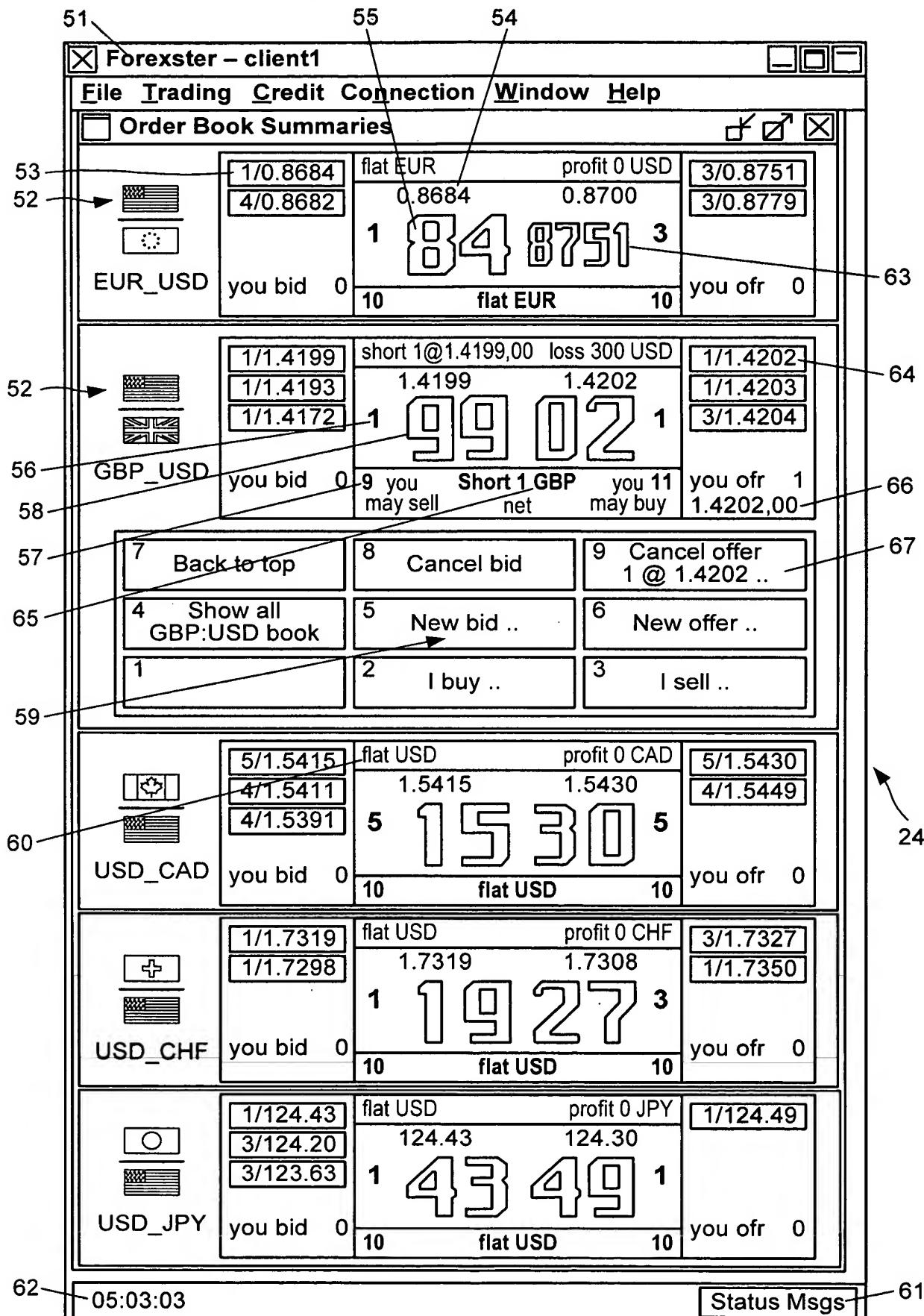


FIG. 13

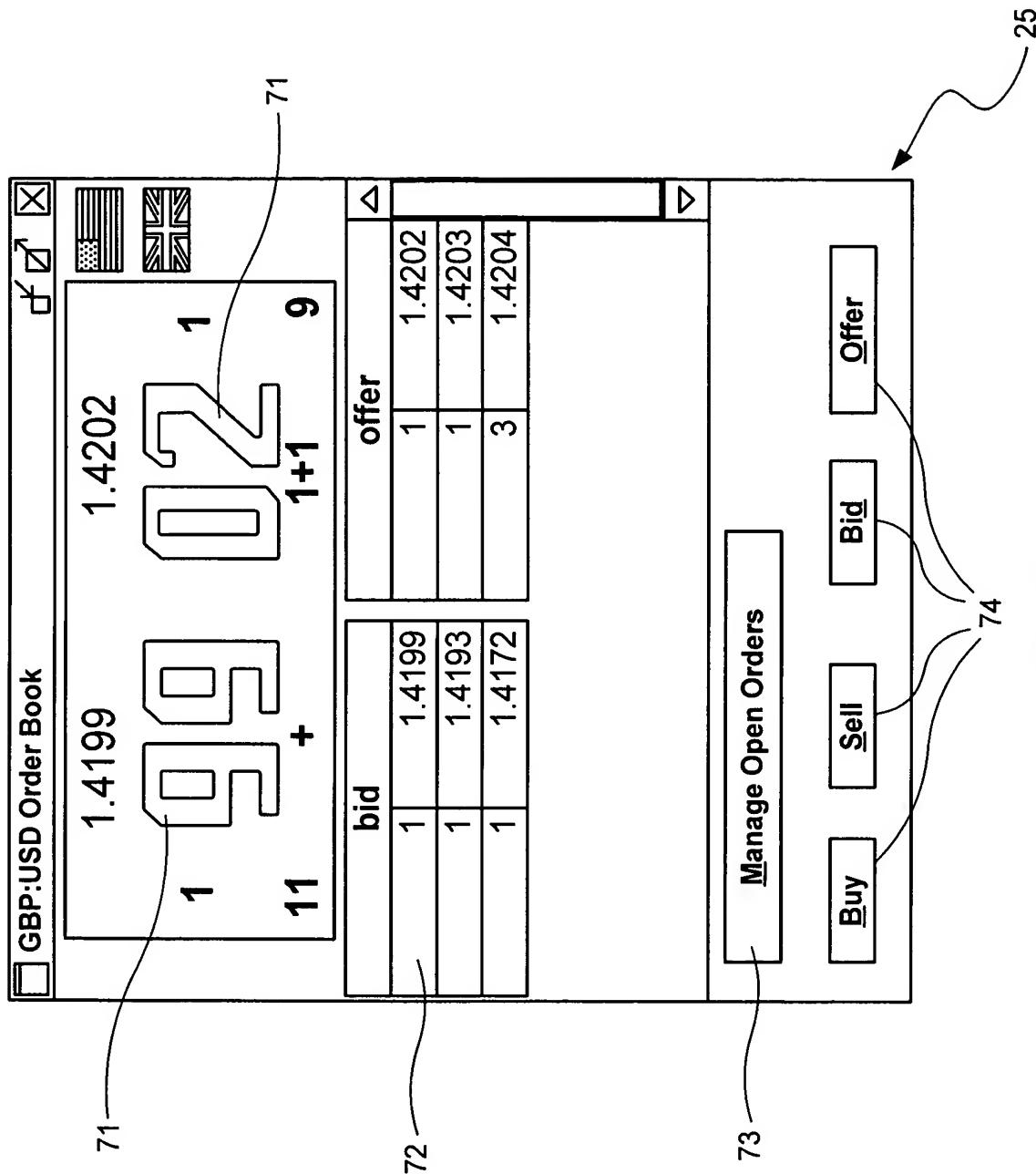


FIG. 14

The diagram shows a table titled "Credit Exposure" with five rows of data. The columns are labeled: "instrum...", "account", "dir", "counterpa...", "min", "current", and "max". The data rows are as follows:

instrum...	account	dir	counterpa...	min	current	max
EUR_USD	ACT804	from	Bank 1	-10	0	10
GBP_USD	ACT804	from	Bank 1	-10	-1	10
USD_CAD	ACT804	from	Bank 1	-10	0	10
USD_CHF	ACT804	from	Bank 1	-10	0	10
USD_JPY	ACT804	from	Bank 1	-10	0	10

Annotations with arrows point to specific parts of the table:

- Annotation 81 points to the first column header "instrum...".
- Annotation 82 points to the top row of the table.
- Annotation 83 points to the bottom right corner of the table.
- Annotation 84 points to the bottom left corner of the table.
- Annotation 85 points to the top right corner of the table.

FIG. 15

Balance Sheet Detail

balance sheet for credit mode 101 (Client 1)
<input checked="" type="checkbox"/> Thu 2 Aug: net -10,100 USD, receivable 1,419,900 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input checked="" type="checkbox"/> group first by account/counterparty
<input checked="" type="checkbox"/> AC1804@Bank 1: net -10,100 USD, receivable 1,419,900 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input checked="" type="checkbox"/> group first by currency
<input checked="" type="checkbox"/> USD: net 1,419,900 USD, receivable 1,419,900 USD, payable 0 USD
<input checked="" type="checkbox"/> GBP: net -1,430,000 USD [-1,000,000 GBP@1.43], receivable 0 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input checked="" type="checkbox"/> Tue 31 Jul: net -13,343 USD, receivable 11,418,279 USD, payable 11,431,621 USD
<input checked="" type="checkbox"/> group first by account/counterparty
<input checked="" type="checkbox"/> group first by currency
<input checked="" type="checkbox"/> USD: net 1,419,900 USD, receivable 6,419,900 USD, payable 5,000,000 USD
<input checked="" type="checkbox"/> GBP: net -1,430,000 USD [-1,000,000 GBP@1.43], receivable 0 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input checked="" type="checkbox"/> GBP in ACT804@Bank 1: net -1,430,000 USD [-1,000,000 GBP@1.43], receivable 0 USD, payable 1,430,000 USD [1,000,000 GBP@1.43]
<input checked="" type="checkbox"/> Pay 1,000,000 GBP 2001-07-31 to ACT804@Bank 1, deal #384822 Fri 27 Jul 16:42:06
<input checked="" type="checkbox"/> CAD: net -3,243 USD [-5,000 CAD@0.648508431], receivable 4,998,379 USD [7,707,500 CAD@0.648508431], paya

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flow #	deal #	deal time	rate	amount	counter amt	settlement	counte...	account	account
384825	384822	Fri 27 Jul 16:42:06	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Tue 31 Jul	Bank 1	ACT804	ACT804
384833	384830	Fri 27 Jul 17:12:29	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384843	384840	Fri 27 Jul 17:13:42	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384853	384850	Fri 27 Jul 17:14:00	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384863	384860	Fri 27 Jul 17:14:01	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384873	384870	Fri 27 Jul 17:14:03	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384883	384880	Fri 27 Jul 17:14:08	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384893	384890	Fri 27 Jul 17:14:09	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384903	384900	Fri 27 Jul 17:14:10	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384913	384910	Fri 27 Jul 17:14:11	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384923	384920	Fri 27 Jul 17:14:13	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul	Bank 1	ACT804	ACT804
384935	384932	05:02:37	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Thu 2 Aug	Bank 1	ACT804	ACT804

FIG. 16

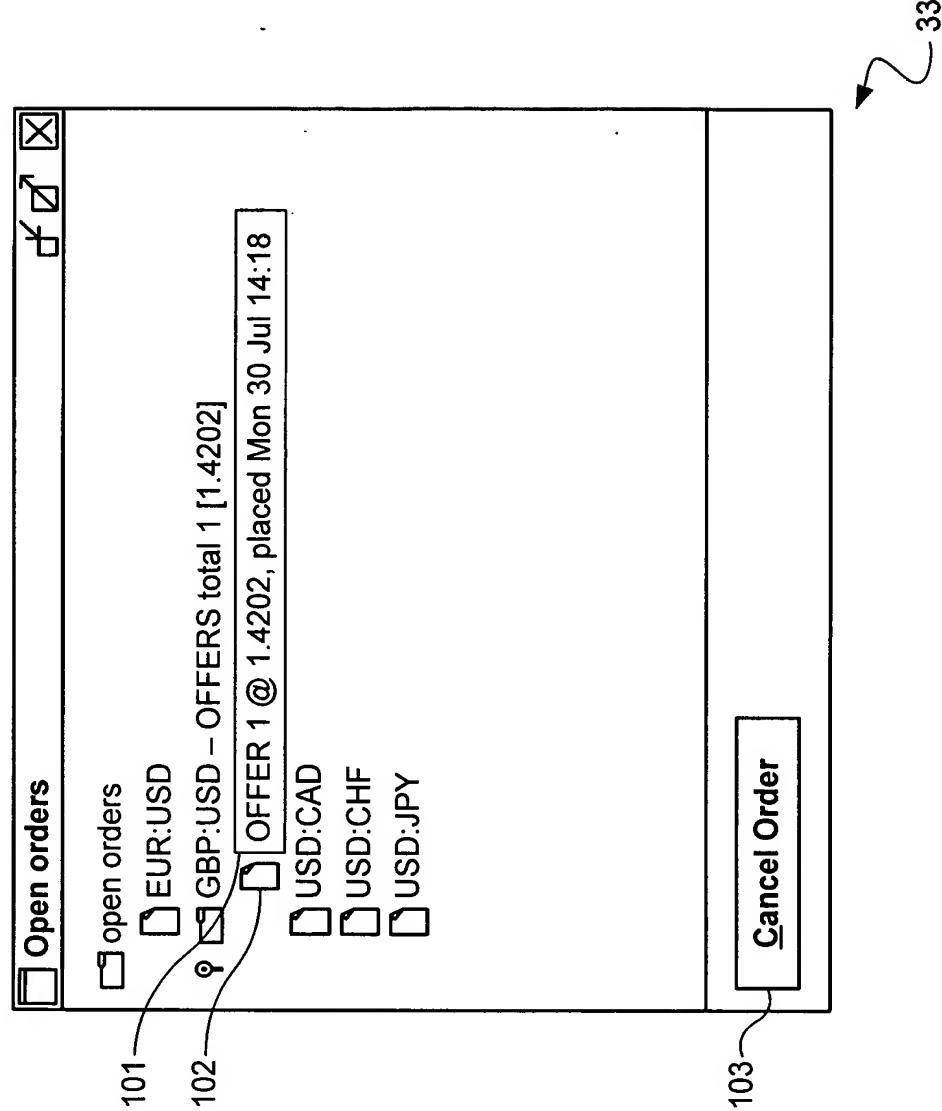


FIG. 17

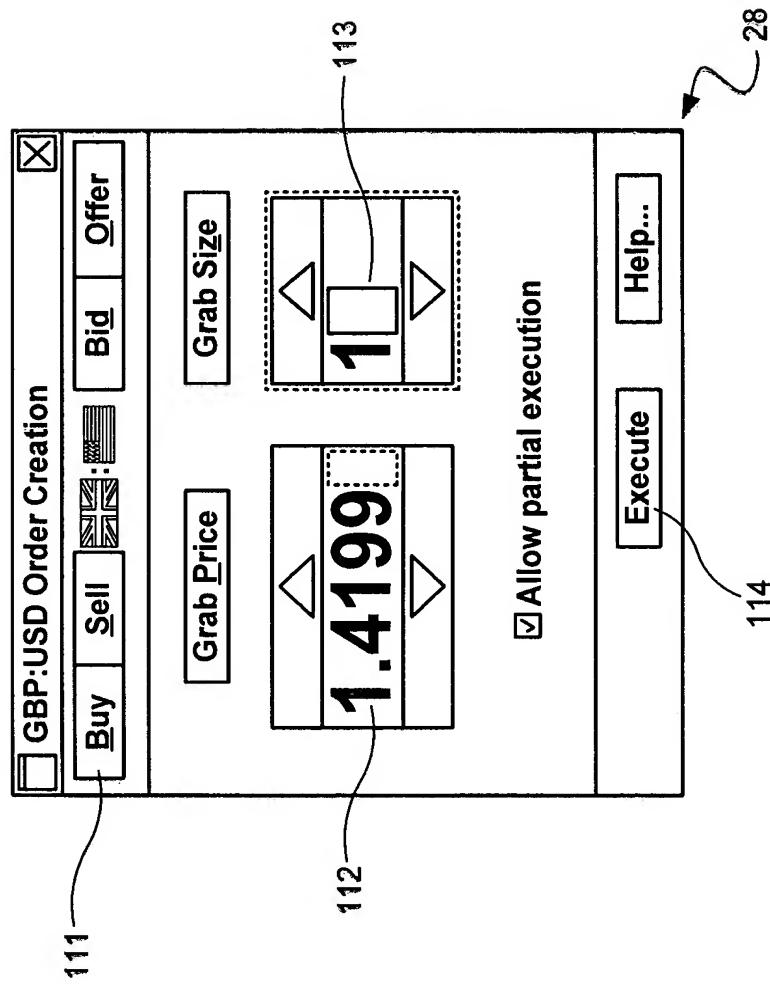


FIG. 18

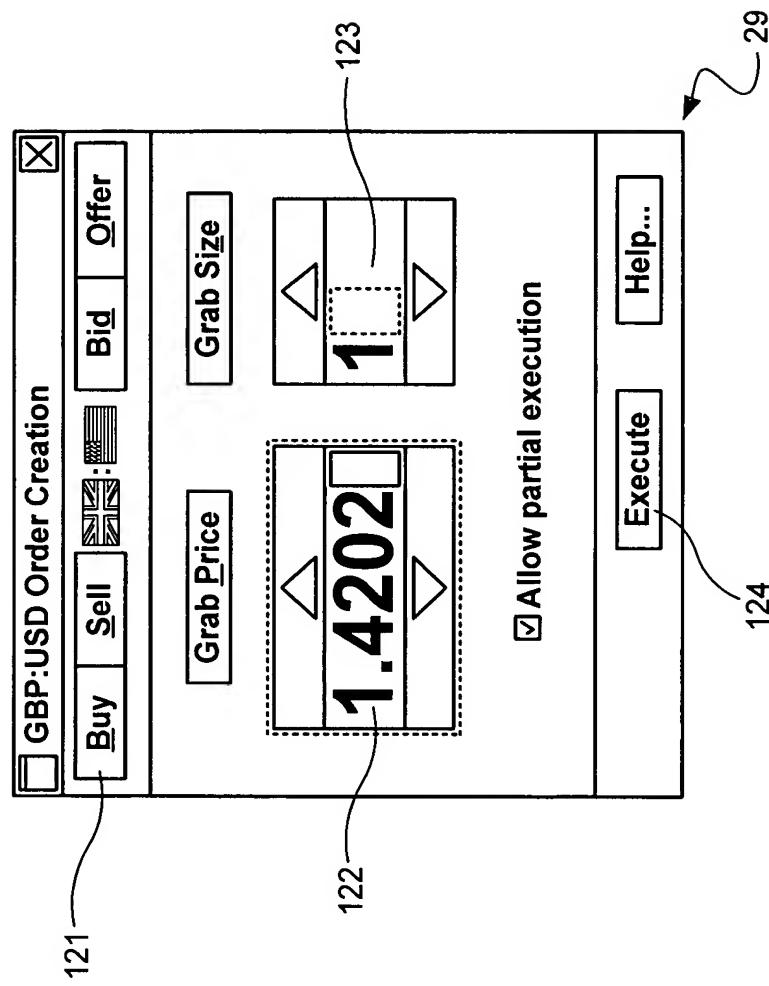


FIG. 19

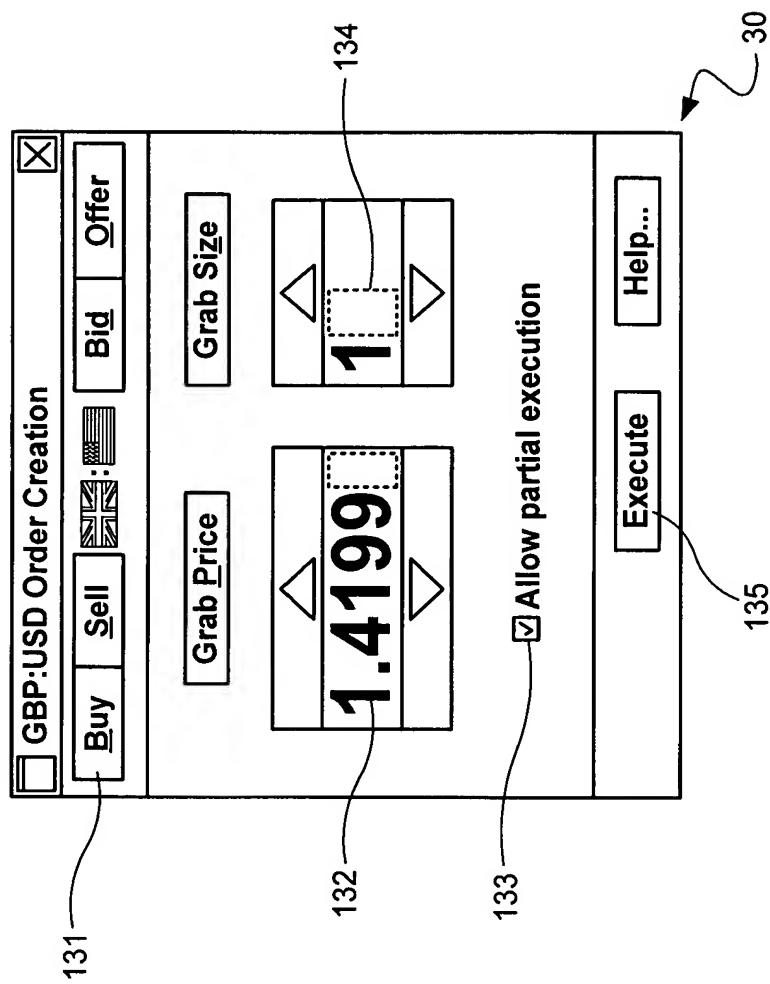


FIG. 20

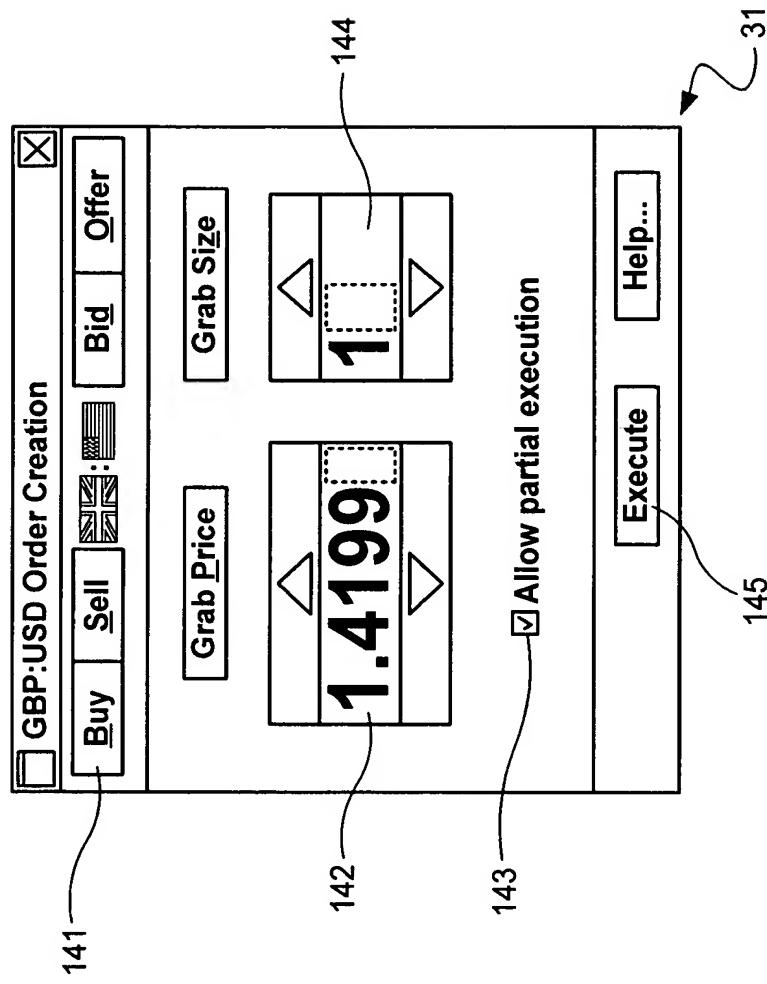


FIG. 21

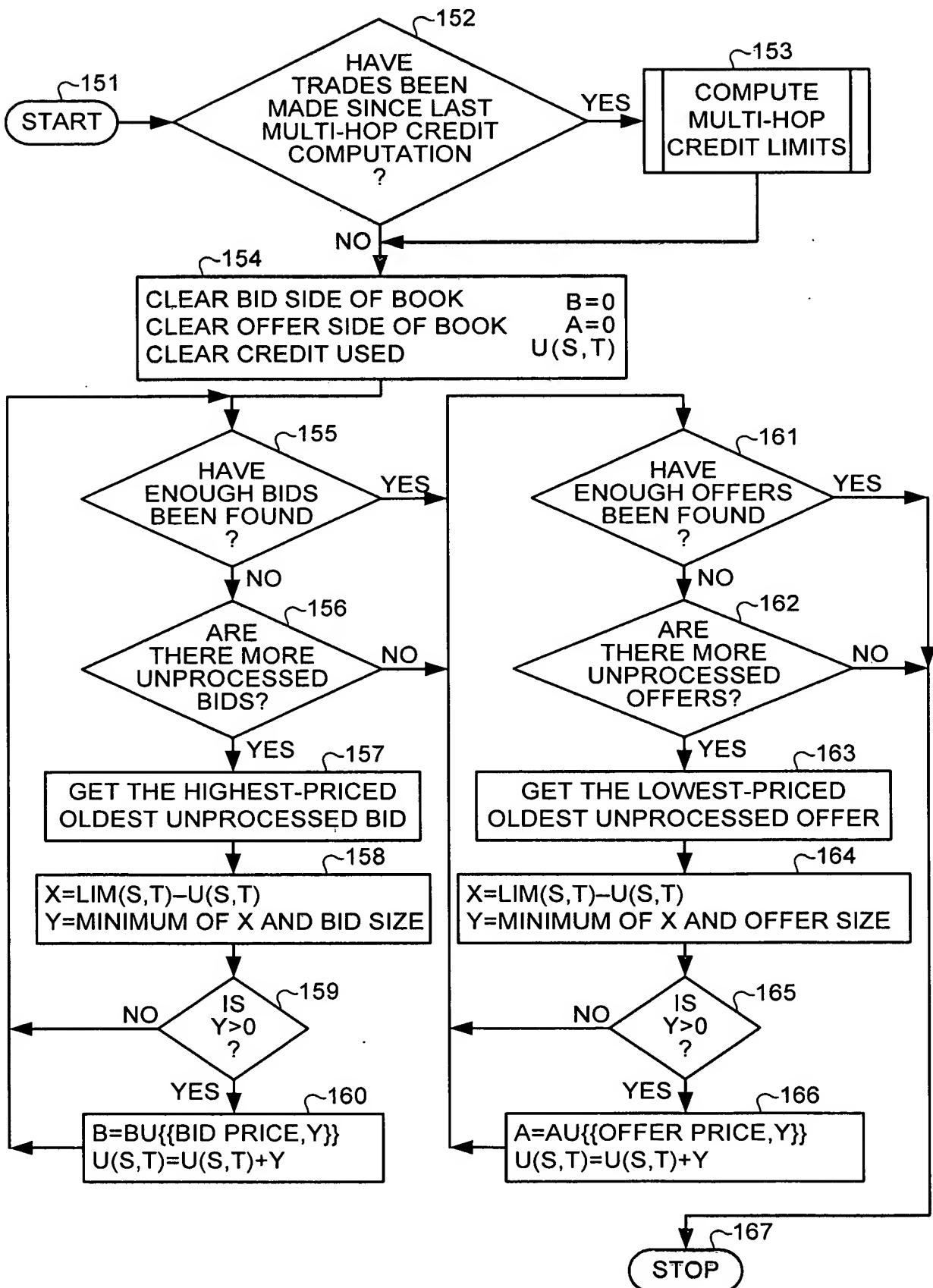


FIG. 22

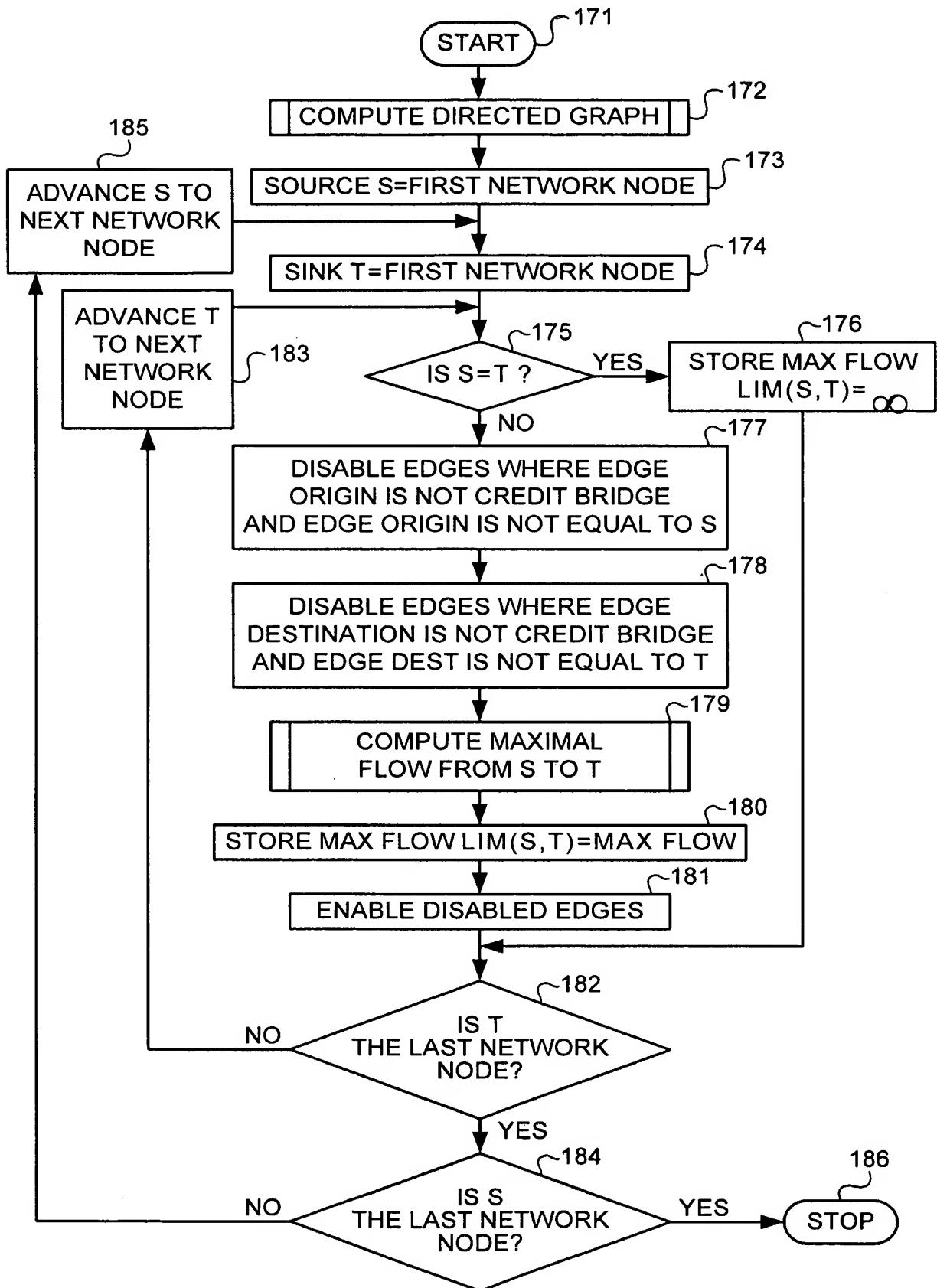


FIG. 23

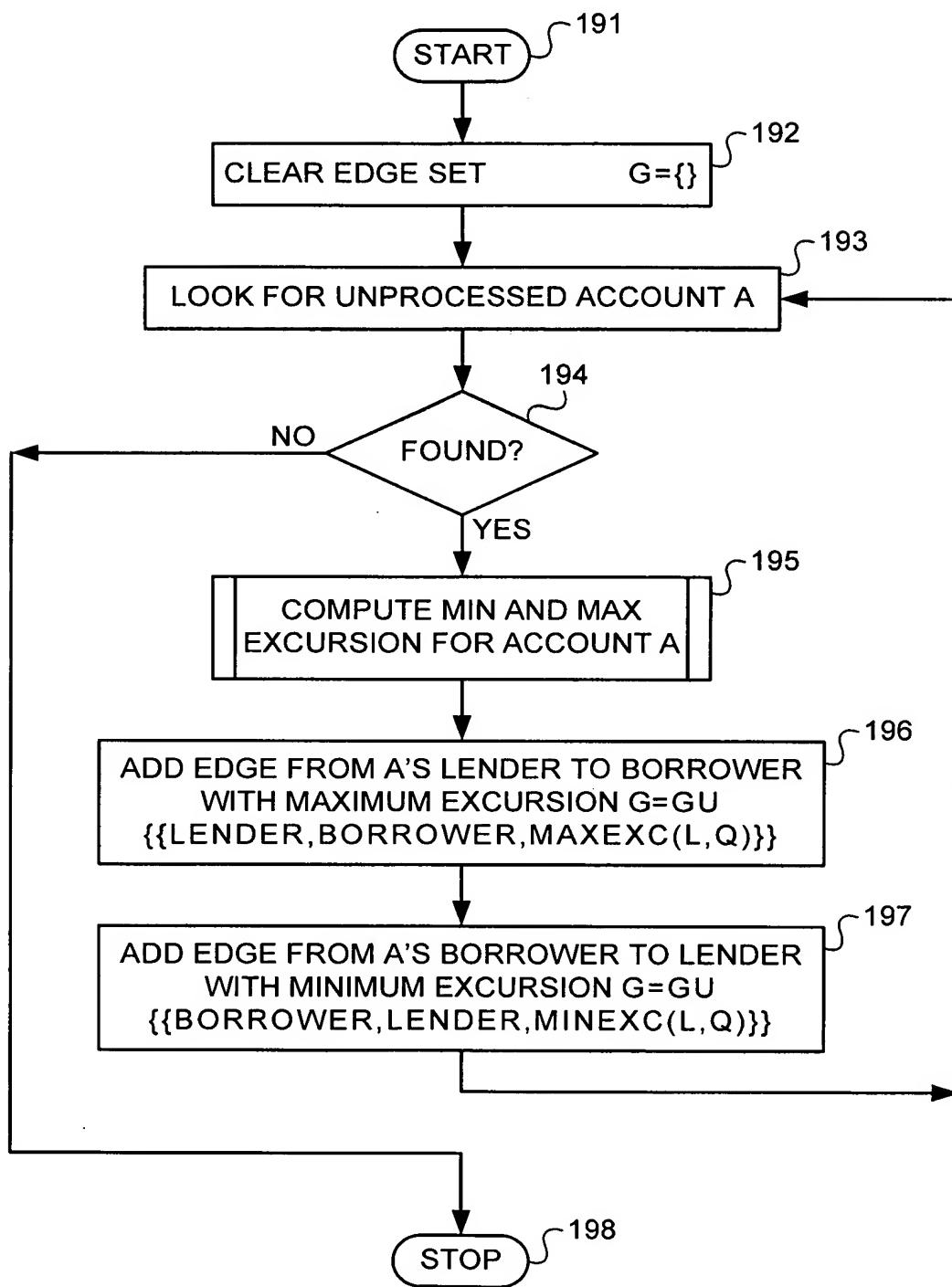


FIG. 24

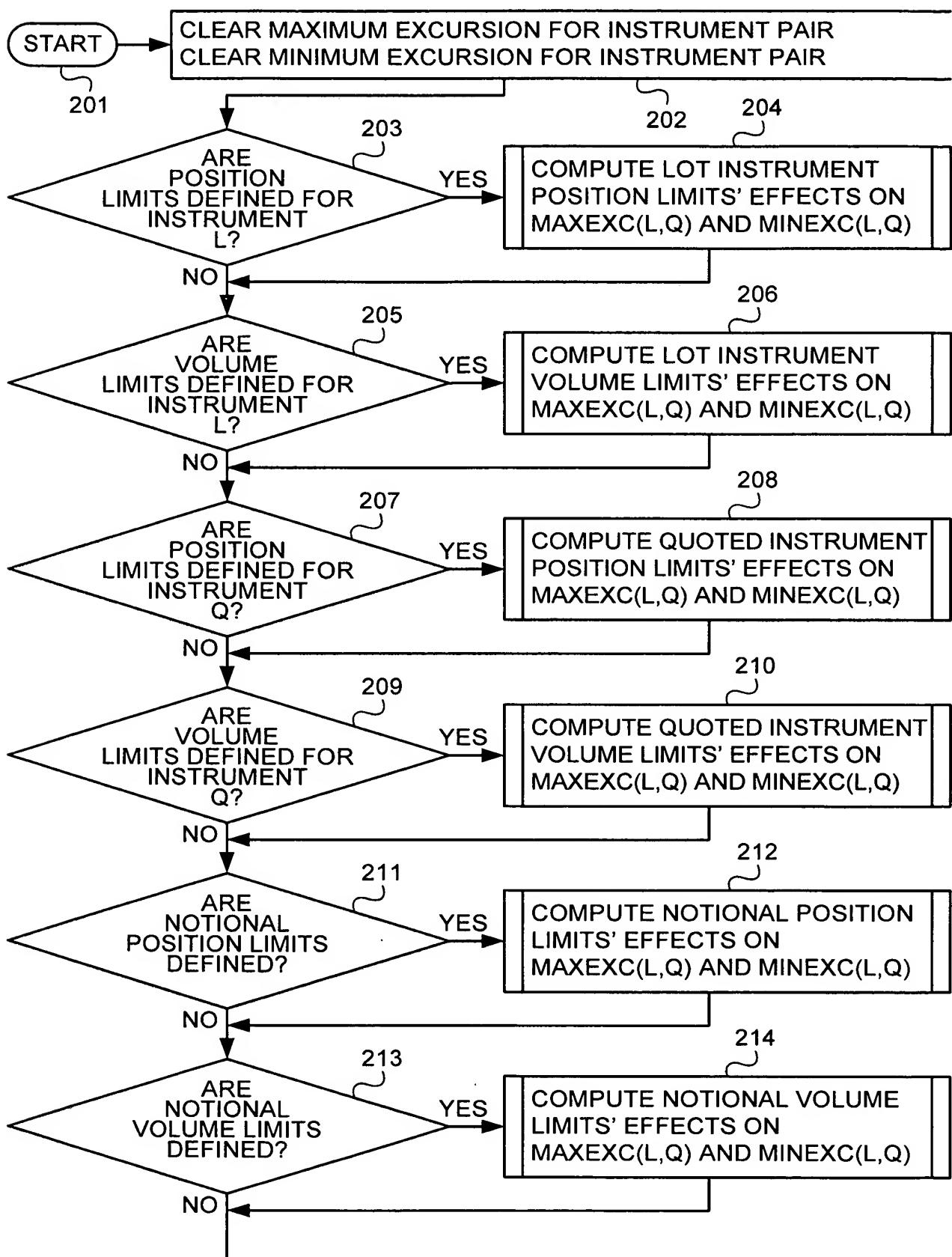


FIG. 25A

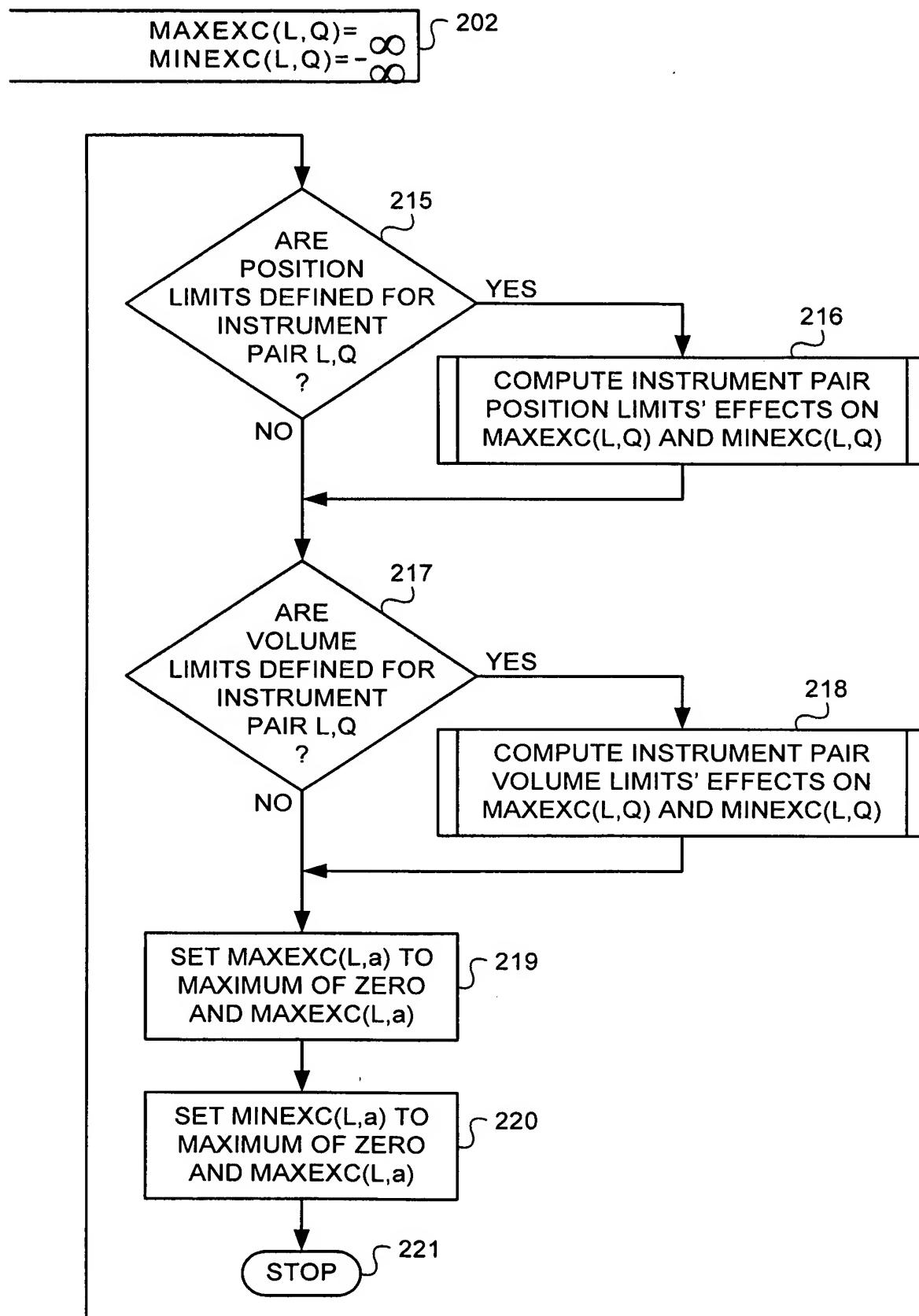


FIG. 25B

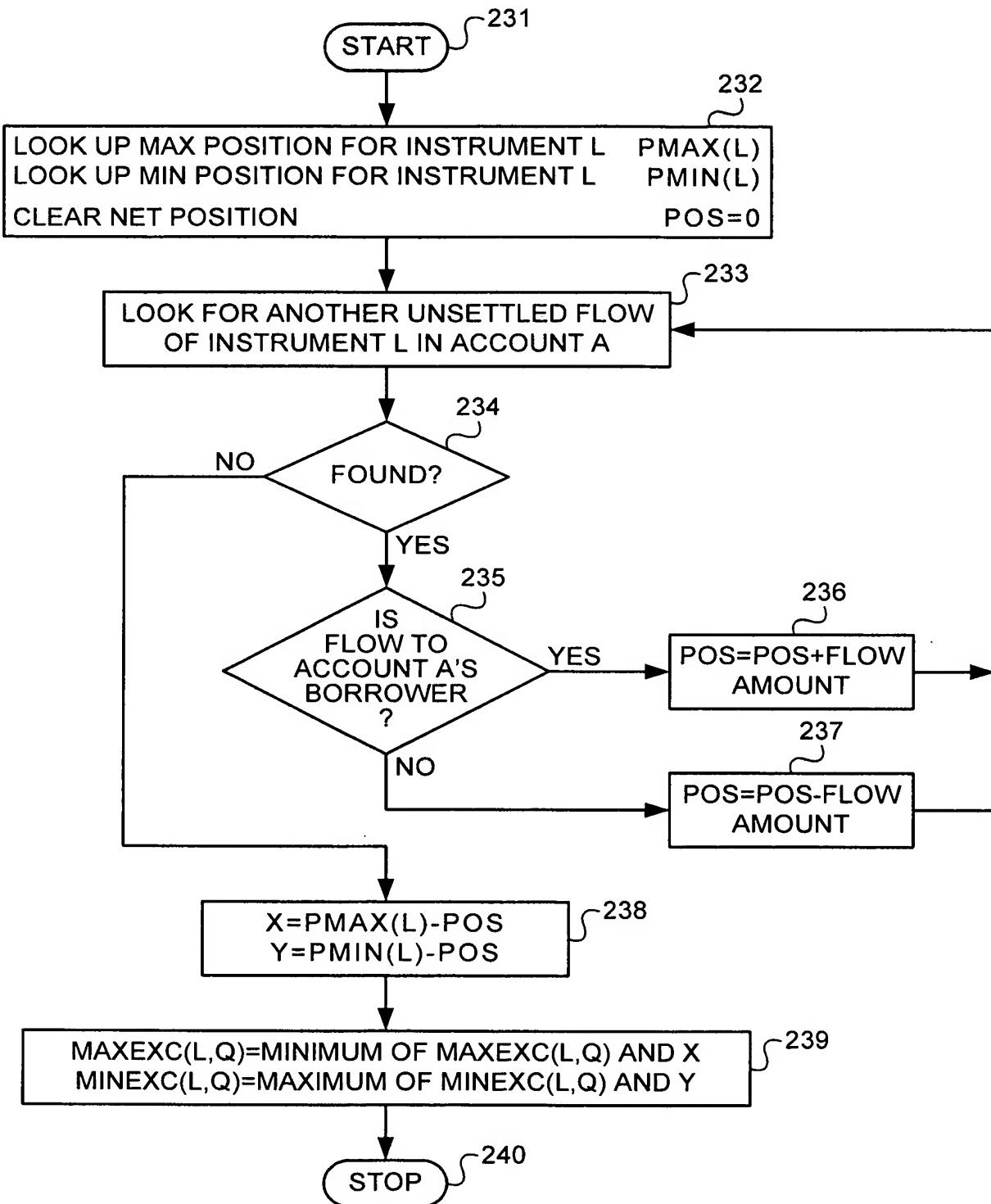


FIG. 26

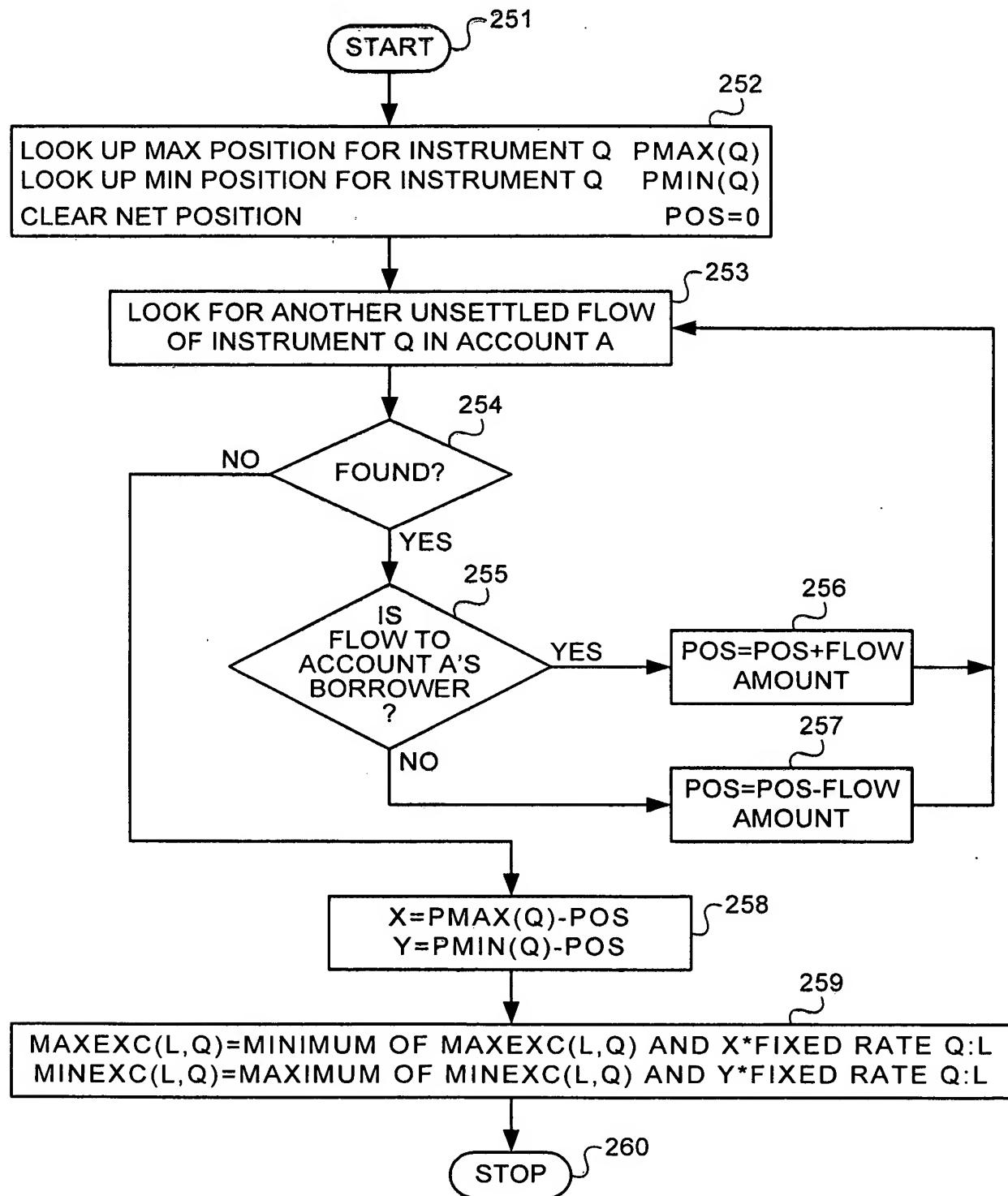


FIG. 27

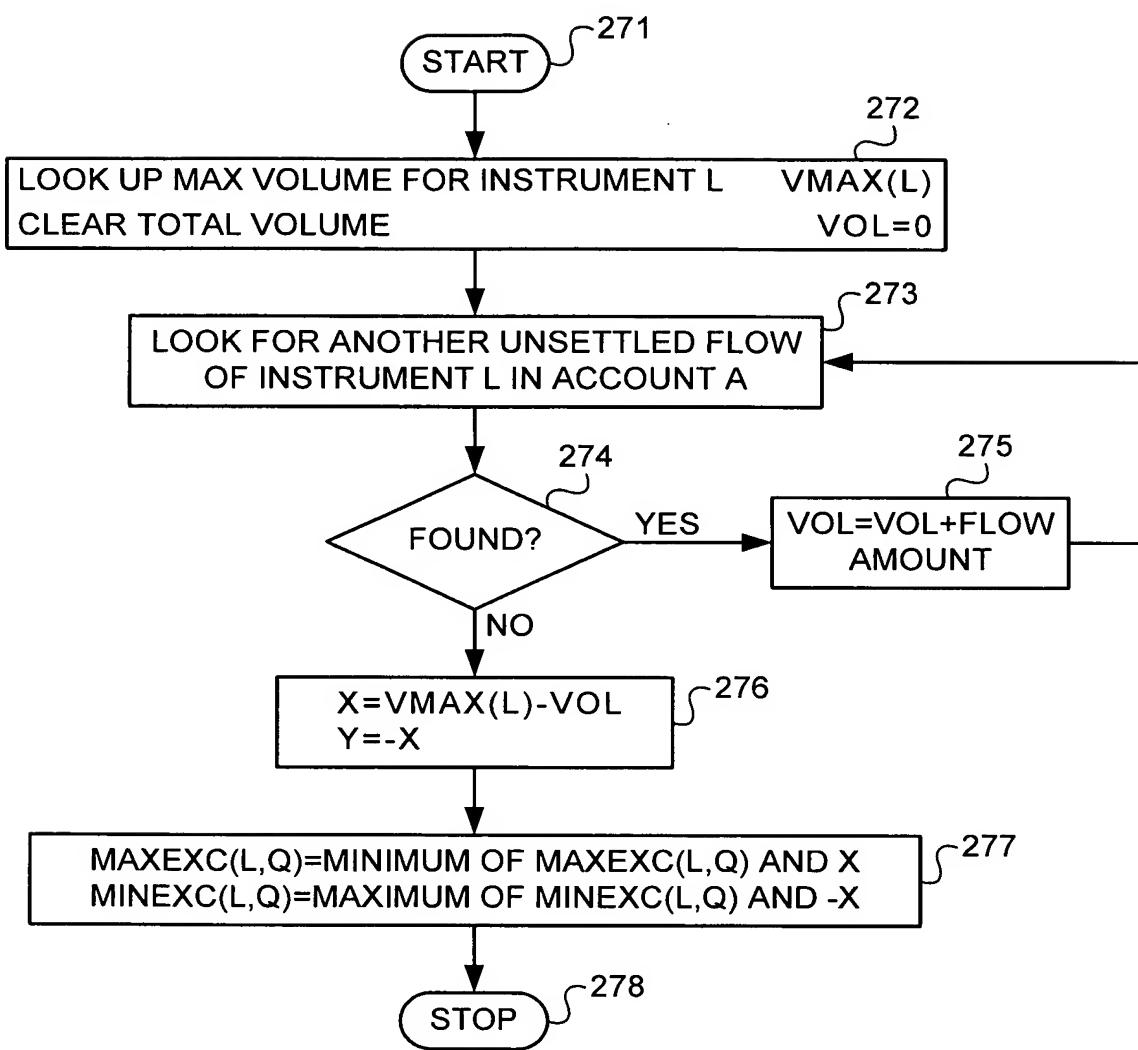


FIG. 28

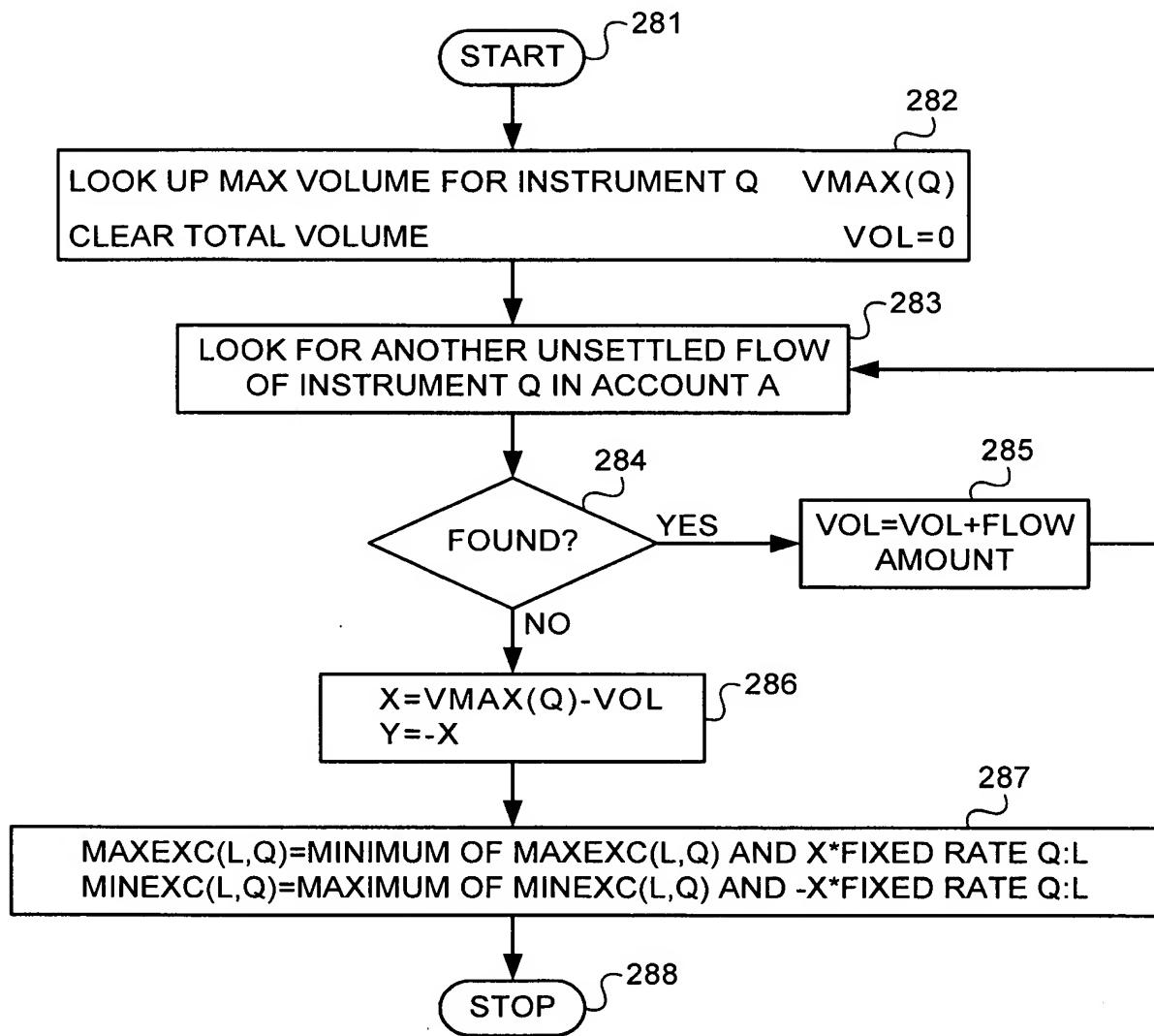


FIG. 29

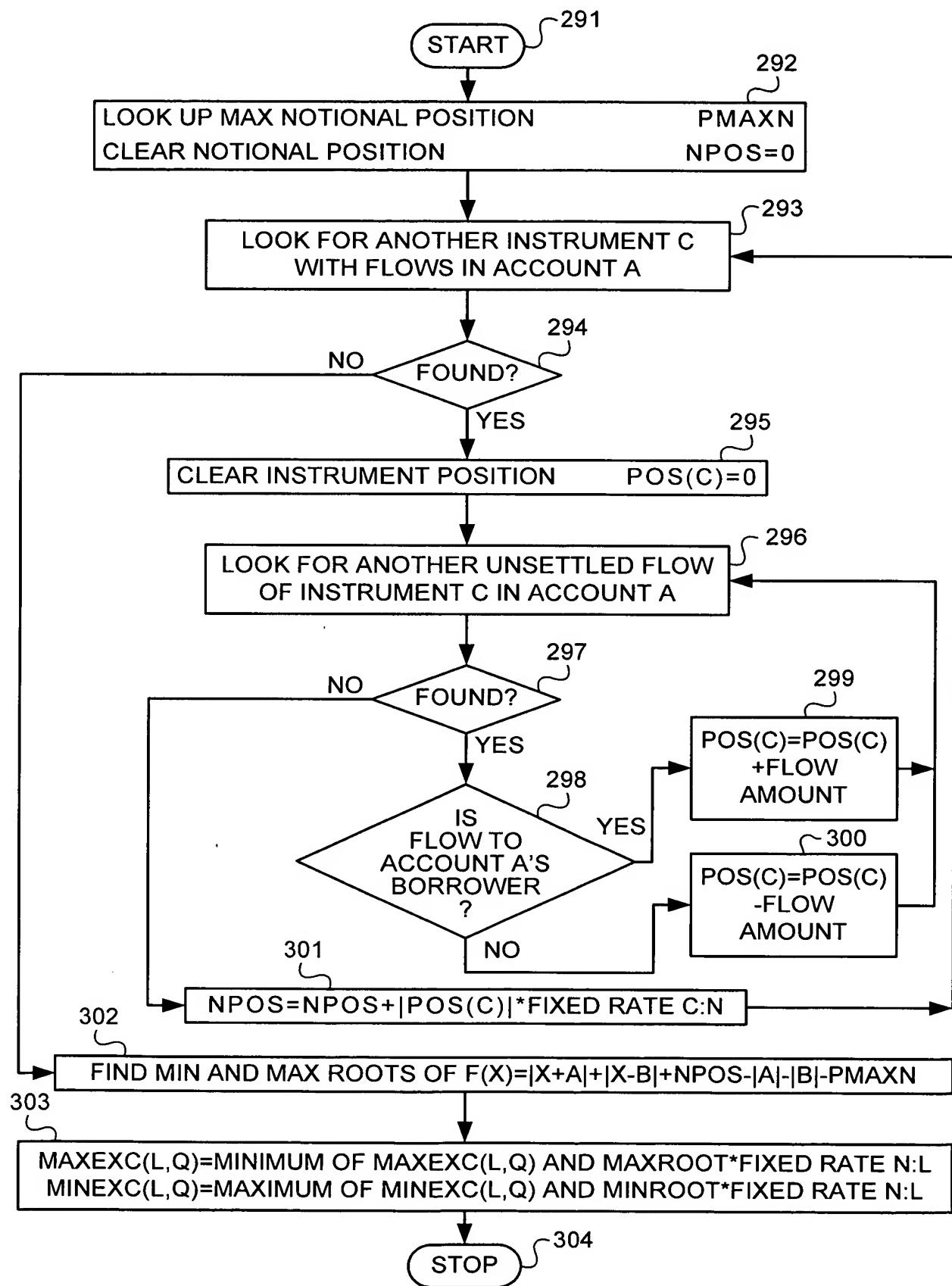


FIG. 30

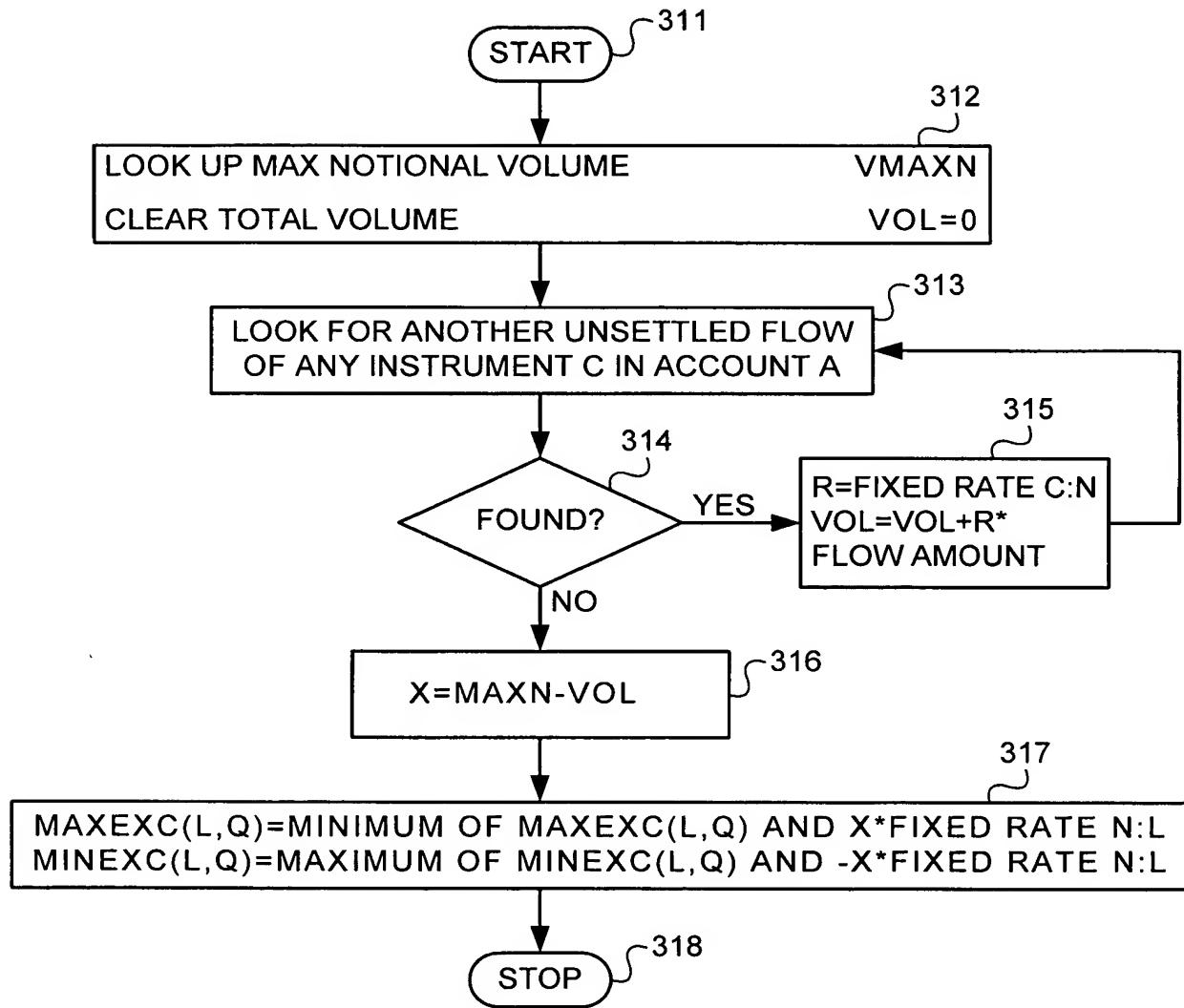


FIG. 31

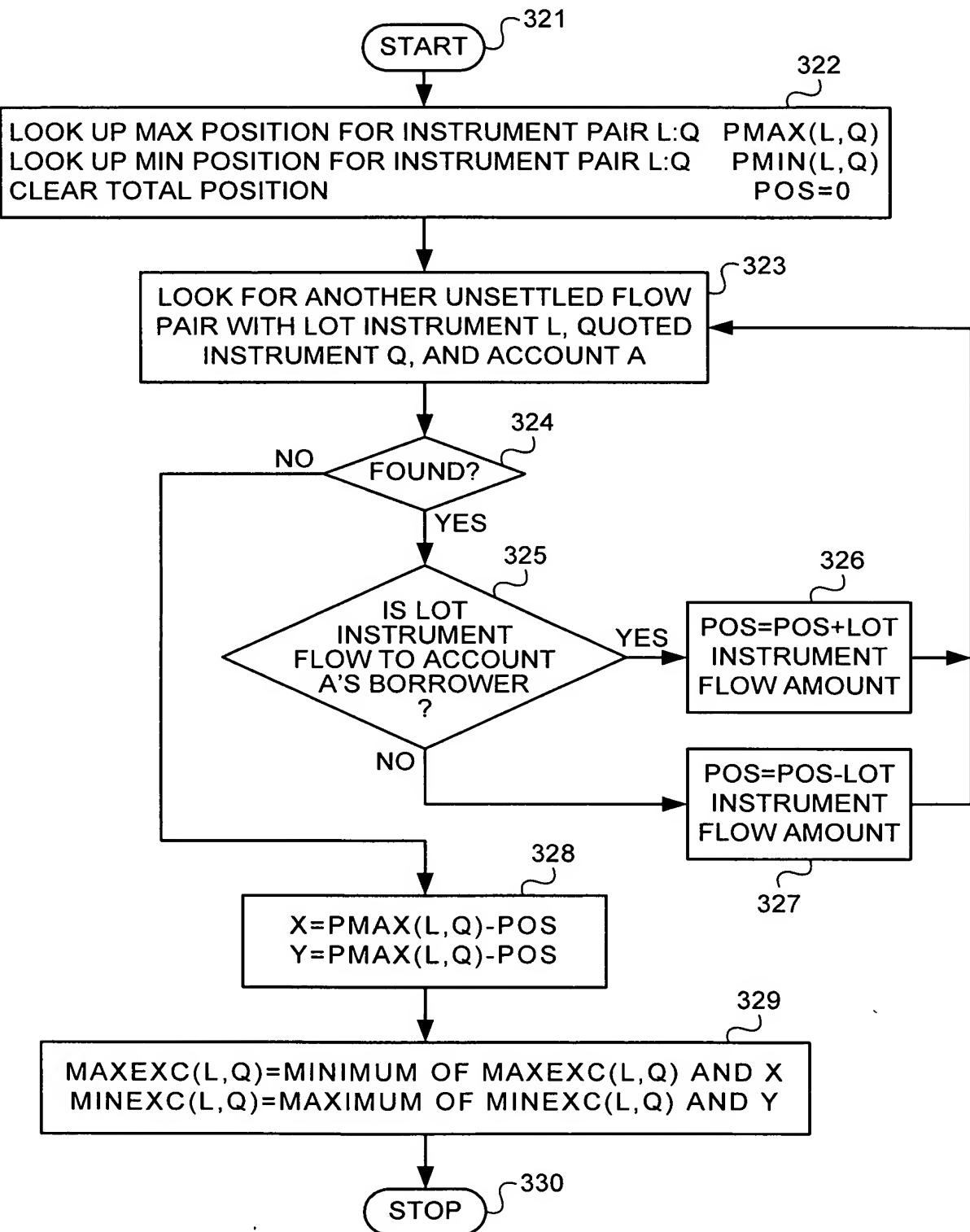


FIG. 32

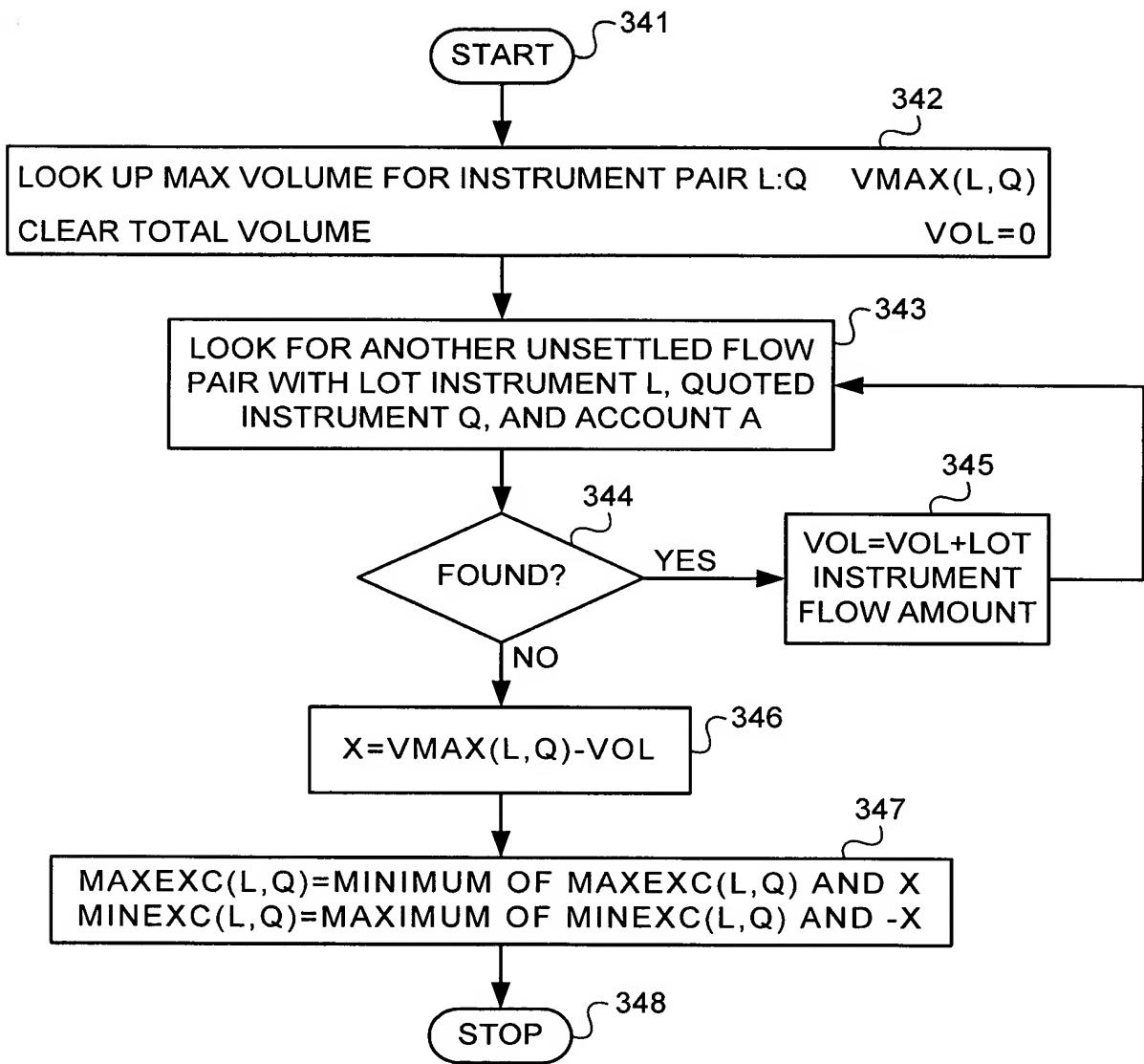


FIG. 33

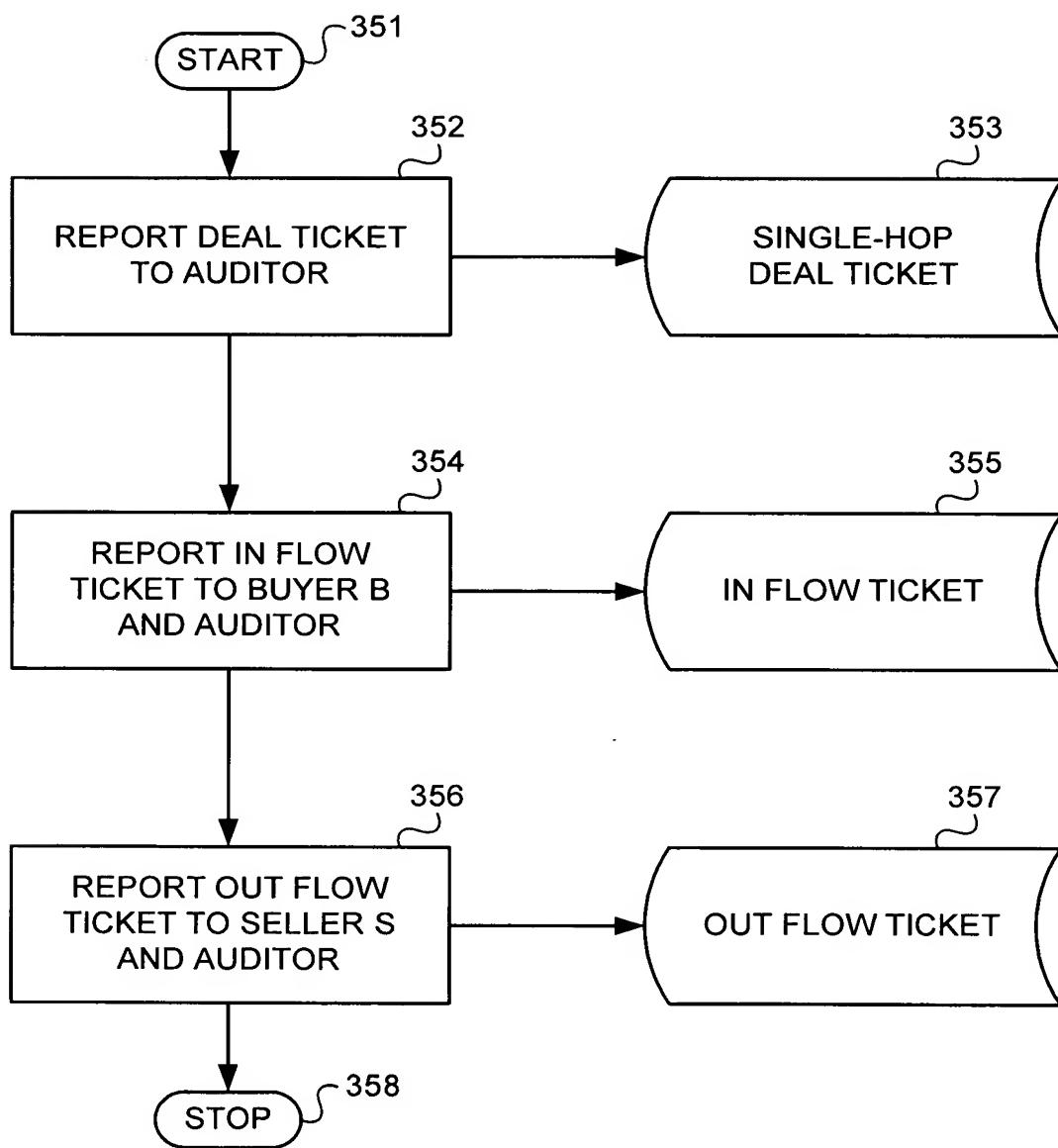


FIG. 34

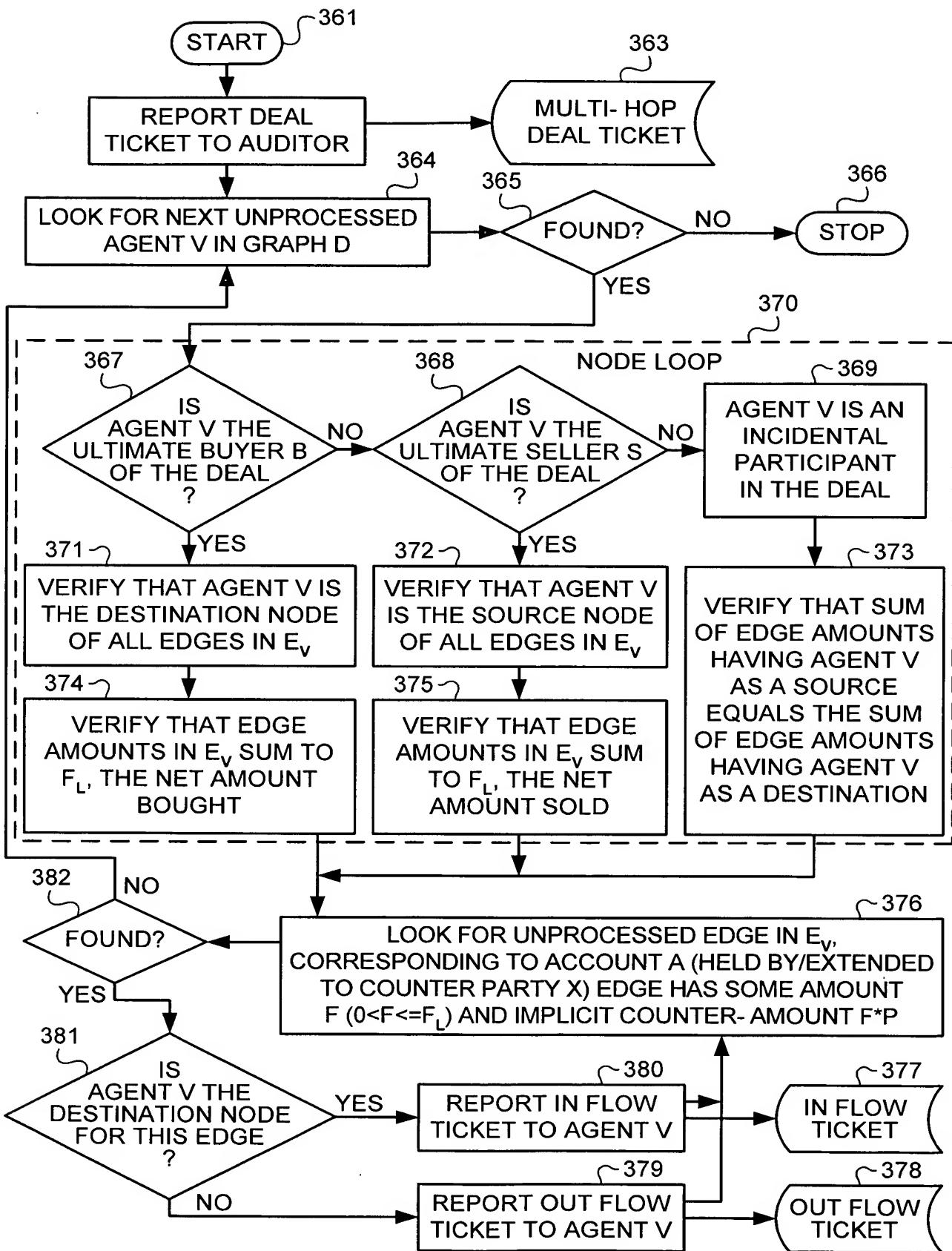


FIG. 35